

# Flat bidifferential ideals and semihamiltonian PDEs \*

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February 6, 2008

## Abstract

In this paper we consider a class of semihamiltonian systems characterized by the existence of a special conservation law. The density and the current of this conservation law satisfy a second order system of PDEs which has a natural interpretation in the theory of flat bidifferential ideals. The class of systems we consider contains important well-known examples of semihamiltonian systems. Other examples, like genus 1 Whitham modulation equations for KdV, are related to this class by a reciprocal transformation.

## 1 Introduction

Bidifferential ideals play an important role in the theory of finite-dimensional integrable systems, in particular in the bihamiltonian theory of separation of variables [20, 6].

Some recent results [1, 19] suggest that they have also some applications in the theory of infinite-dimensional integrable systems, in particular in the case of integrable quasilinear PDEs.

In this paper, following [19], we want to deepen the study of these applications in the case of diagonal integrable systems of quasilinear PDEs, the so called semihamiltonian systems.

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\*Appeared in Journal of Physics A: Mathematical and General 39 (2006) 13701–13715, and available at <http://www.iop.org/EJ/abstract/-search=14237525.1/0305-4470/39/44/006>,  
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**Definition 1** [26] *A diagonal system of PDEs of hydrodynamic type*

$$u_t^i = v^i(u)u_x^i \quad i = 1, \dots, n \quad (1)$$

*is called semihamiltonian if the coefficients  $v^i(u)$  satisfy the system of equations*

$$\partial_j \left( \frac{\partial_k v^i}{v^i - v^k} \right) = \partial_k \left( \frac{\partial_j v^i}{v^i - v^j} \right) \quad \forall i \neq j \neq k \neq i, \quad (2)$$

where  $\partial_i = \frac{\partial}{\partial u^i}$ .

The equations (2) are the integrability conditions for the system

$$\frac{\partial_j w^i}{w^i - w^j} = \frac{\partial_j v^i}{v^i - v^j}, \quad (3)$$

which provides the characteristic velocities  $w^i$  of the symmetries of (1), and for the system

$$(v^i - v^j) \partial_i \partial_j H = \partial_i v^j \partial_j H - \partial_j v^i \partial_i H, \quad (4)$$

which provides the densities  $H$  of conservation laws of (1).

The knowledge of the symmetries of the system (1) allows one to find its general solution. Indeed, according to a general scheme of integration of semihamiltonian systems proposed by Tsarev, the generalized hodograph method [26], any solution of a semihamiltonian system is implicitly defined by a system of algebraic equations

$$w^i(u) = x + v^i(u)t \quad i = 1, \dots, n \quad (5)$$

where the functions  $w^i(u)$  are the solutions of the system (3).

A classical result in the theory of first order quasi-linear PDEs [18] states that, if system (1) possess a conservation law

$$\partial_t H + \partial_x K = 0$$

then the characteristic velocities  $v^i$  can be written in the form

$$v^i = -\frac{\partial_i K}{\partial_i H} \quad i = 1, \dots, n. \quad (6)$$

This result has some interesting consequences in the case of a semihamiltonian systems. Due to integrability conditions (2) the space of solutions  $w^i$  of the system (3) is parametrized by  $n$  arbitrary functions of one variable.

Since the system (4) is invariant with respect to the substitution  $v^i \rightarrow w^i$ , for any solution  $(w^1, \dots, w^n)$  of the system (3) there exists a function  $K'$  such that

$$w^i = -\frac{\partial_i K'}{\partial_i H} \quad i = 1, \dots, n. \quad (7)$$

In other words the characteristic velocities of the symmetries can be obtained applying the linear operator

$$v_H^i(\cdot) := -\frac{1}{\partial_i H} \partial_i(\cdot) \quad i = 1, \dots, n, \quad (8)$$

to a suitable current  $K'$ .

Note that, in terms of the density  $H$  and of the currents  $K$  and  $K'$ , the system of algebraic equations (5) reads

$$d(K' + xH - tK) = 0.$$

Substituting (7) in (3) and taking into account (4) we obtain the equations for the currents:

$$\partial_i \partial_j K' = \frac{\partial_j H}{\partial_i H} \frac{\partial_i v^j}{v^i - v^j} \partial_i K' - \frac{\partial_i H}{\partial_j H} \frac{\partial_j v^i}{v^i - v^j} \partial_j K'. \quad (9)$$

In general, the problem of finding the solutions of the system (9) could be very difficult. The aim of the present paper is to study a special class of semi-hamiltonian systems characterized by the existence of a density of conservation law  $H$  such that the equations (9) for the associated currents reduce to the form

$$(f^i - f^j) \partial_i \partial_j K' = \partial_i g^i \partial_j K' - \partial_j g^j \partial_i K', \quad (10)$$

where  $f^i = f^i(u^i)$  and  $g^i = g^i(u^i)$ .

Surprisingly, also the density  $H$  is a solution of the system (10). Therefore the solutions of (10) play a double role:

- fixed  $H$ , they are in one-to-one correspondence with the symmetries of a semihamiltonian system (see formula (7)). In other words they define a semi-hamiltonian hierarchy.
- they label these hierarchies: different choices of  $H$  correspond to different hierarchies.

The theory of flat bidifferential ideals arises naturally in this framework. First of all because any solution of the system (10) defines a flat bidifferential ideal. Second because it provides a recursive procedure to compute the solutions of (10).

The paper is organized as follows: in section 2 we recall some useful results about the theory of bidifferential ideals. In section 3 we apply these results to the theory of semihamiltonian systems. Section 4 is devoted to a discussion of the Hamiltonian formalism. In particular we find a class of metrics satisfying a system of Egoroff-Darboux type. Remarkably, in general, these metrics are not related to any Frobenius manifold, since their rotation coefficients are not symmetric. Finally, in section 5, we put reciprocal transformations into the game.

**Acknowledgements.** I wish to thank B. Dubrovin, G. Falqui, F. Magri and M. Pedroni for useful discussions. I am also grateful to M. Pavlov for interesting comments. This work has been partially supported by the European Community through the FP6 Marie Curie RTN *ENIGMA* (Contract number MRTN-CT-2004-5652) and by (ESF) Scientific Programme *MISGAM*.

## 2 Bidifferential ideals

A tensor field  $L : TM \rightarrow TM$ , of type  $(1, 1)$  on a manifold  $M$ , of dimension  $n$ , is torsionless if the following identity

$$[LX, LY] - L[LX, Y] - L[X, LY] + L^2[X, Y] = 0$$

is verified for any pair of vector fields  $X$  and  $Y$  on  $M$ . According to the theory of graded derivations of Frölicher-Nijenhuis [11], a torsionless tensor field  $L$  of type  $(1, 1)$  defines a differential operator  $d_L$ , of degree 1 and type  $d$ , on the Grassmann algebra of differential forms on  $M$ , verifying the fundamental conditions

$$d \cdot d_L + d_L \cdot d = 0 \quad d_L^2 = 0.$$

On functions and 1-forms this derivation is defined by the following equations

$$\begin{aligned} d_L f(X) &= df(LX) \\ d_L \alpha(X, Y) &= Lie_{LX}(\alpha(Y)) - Lie_{LY}(\alpha(X)) - \alpha([X, Y]_L), \end{aligned}$$

where

$$[X, Y]_L = [LX, Y] + [X, LY] - L[X, Y].$$

For instance, if  $L = diag(f^1(u^1), \dots, f^n(u^n))$ , the action of  $d_L$  on functions is given by the following formula:

$$d_L g := \sum_{i=1}^n f^i \frac{\partial g}{\partial u^i} du^i$$

We can now define the concept of bidifferential ideal of forms.

**Definition 2** *A bidifferential ideal  $\mathfrak{I}$  is an ideal of differential forms on  $M$  which is closed with respect to the action of both  $d$  and  $d_L$ :*

$$d(\mathfrak{I}) \subset \mathfrak{I} \quad d_L(\mathfrak{I}) \subset \mathfrak{I}$$

For instance, if the ideal  $\mathfrak{I}$  is generated by a single 1-form  $\alpha$ , the condition of closure with respect to the action of  $d$  and  $d_L$  reads

$$d\alpha = \lambda \wedge \alpha, \quad d_L \alpha = \mu \wedge \alpha,$$

where  $\lambda$  and  $\mu$  are suitable 1-forms.

In this paper we need a special subclass of bidifferential ideals, called flat bidifferential ideals.

**Definition 3** *A flat bidifferential ideal  $\mathfrak{I}$ , of rank 1, on a manifold  $M$  endowed with a torsionless tensor field  $L : TM \rightarrow TM$ , is the ideal of forms generated by the differential  $dh$  of a function  $h : M \rightarrow \mathbb{R}$  obeying the condition*

$$dd_L h = dh \wedge da \tag{11}$$

*with respect to a function  $a$  which satisfies the cohomological condition*

$$dd_L a = 0. \tag{12}$$

**Remark 1** *In the language of Dimakis and Müller-Hoissen, the pair  $(d, d_L + da \wedge)$  defines a "gauged bidifferential calculus". Some applications of this calculus to the theory of integrable systems are discussed in [1].*

From now on, if not stated otherwise, we assume that the eigenvalues of  $L$  are pairwise distinct. In this case the general solution of the equation (12) is given by the sum of  $n$  arbitrary functions of one variable:

$$a = \sum_{i=1}^n g^i(u^i)$$

and the cohomological equation (11) reads

$$(f^i - f^j)\partial_i\partial_j h = \partial_j h \partial_i g^i - \partial_i h \partial_j g^j \quad (13)$$

where  $f^i(u^i)$  and  $g^i = g^i(u^i)$  are arbitrary functions of one variable.

### 3 Flat bidifferential ideals and semihamiltonian systems

In this section we show that the linear operator (8) establishes a one-to-one correspondence between the space of solutions of the cohomological equation (11) (which is parametrized by  $n$  arbitrary functions of one variable) and the space of symmetries of a semihamiltonian system. Indeed, it is easy to prove the following proposition.

**Proposition 1** *Let  $H(u)$  be a solution of the cohomological equation (11), then:*  
1) *the systems*

$$u_t^i = v_H^i(K_1)u_x^i, \quad i = 1, \dots, n, \quad (14)$$

$$u_\tau^i = v_H^i(K_2)u_x^i, \quad i = 1, \dots, n \quad (15)$$

*commute for any pair  $(K_1, K_2)$  of solutions of (11).*

2) *the system of quasilinear PDEs*

$$u_t^i = [v_H^i(K)]u_x^i = \left[ -\frac{\partial_i K}{\partial_i H} \right] u_x^i, \quad i = 1, \dots, n \quad (16)$$

*is semihamiltonian for any solution  $K$  of the equation (11).*

**Proof.**

1) The commutativity condition for the systems (14) and (15) reads:

$$\frac{\partial_j v_H^i(K_1)}{v_H^i(K_1) - v_H^j(K_1)} = \frac{\partial_j v_H^i(K_2)}{v_H^i(K_2) - v_H^j(K_2)}.$$

By straightforward computation we get:

$$\frac{\partial_j v_H^i(K)}{v_H^i(K) - v_H^j(K)} = \frac{\partial_j H}{\partial_i H} \frac{\partial_i \partial_j H \partial_i K - \partial_i H \partial_i \partial_j K}{\partial_j K \partial_i H - \partial_i K \partial_j H} = \frac{\partial_i a}{f^j - f^i} \frac{\partial_j H}{\partial_i H}, \quad (17)$$

which does not depend on  $K$ .

2) By definition of semihamiltonian system we have to check that the characteristic velocities  $v_H^i(K)$  satisfy the system (2). For  $i \neq k \neq j \neq i$ , we obtain the identity:

$$\begin{aligned} \partial_k \left( \frac{\partial_j v_H^i(K)}{v_H^i(K) - v_H^j(K)} \right) &= \partial_k \left( \frac{\partial_i a}{f^j - f^i} \frac{\partial_j H}{\partial_i H} \right) \\ &- \frac{\partial_i a}{(\partial_i H)^2} \left[ \frac{\partial_j a \partial_i H \partial_k H}{(f^i - f^j)(f^j - f^k)} + \frac{\partial_k a \partial_i H \partial_j H}{(f^k - f^i)(f^j - f^k)} + \frac{\partial_i a \partial_j H \partial_k H}{(f^i - f^j)(f^k - f^i)} \right], \end{aligned}$$

which is clearly symmetric w.r.t. the indices  $j$  and  $k$ .

□

We have constructed a family of semihamiltonian systems depending on functional parameters: the eigenvalues  $f^i(u^i)$  of  $L$ , the functions  $a$  and  $H$ . If  $\partial_i f^i \neq 0$ , ( $i = 1, \dots, n$ ), without loss of generality, we can assume  $f^i(u^i) = u^i$ ; the two cases being simply related by the change of coordinates  $u^i \rightarrow f^i(u^i)$ .

Clearly, in order to make effective the construction one has to solve the cohomological equation (11). Even if its general solution, depending on  $n$  arbitrary functions of one variable, is known explicitly only in some special cases (see section 6 of [22] and references therein), the double differential complex defined by the pair  $(d, d_L)$  allows one to construct iteratively a countable set of solutions.

**Lemma 1** *Let  $K_0$  be a solution of (11). Then, the functions  $K_l$  defined recursively by*

$$dK_{l+1} = d_L K_l - K_l da, \quad (18)$$

*satisfy the equation (11).*

The proof is based on standard arguments in the theory of bidifferential ideals [20, 1]. We report it for convenience of the reader.

Let us start with the first step of the recursive procedure

$$dK_1 = d_L K_0 - K_0 da, \quad (19)$$

First of all, let us verify that the 1-form appearing in the right hand side of (19) is closed. Indeed, since  $K_0$  is a solution of (11), applying to the right hand side of (19) the differential  $d$  we obtain

$$d(d_L K_0 - K_0 da) = dK_0 \wedge da - dK_0 \wedge da = 0.$$

So the function  $K_1$  is (locally) well defined. Moreover

$$dd_L K_1 = d_L K_0 \wedge da = dK_1 \wedge da.$$

We prove now the theorem by induction. Suppose that

$$\begin{aligned} dK_l &= d_L K_{l-1} - K_{l-1} da \\ dd_L K_l &= dK_l \wedge da. \end{aligned}$$

Then the 1-form in the right hand side of (18) is closed:

$$d(d_L K_l - K_l da) = dK_l \wedge da - dK_l \wedge da = 0$$

and satisfies the equation (11):

$$dd_L K_{l+1} = d_L K_l \wedge da = dK_{l+1} \wedge da.$$

□

Let us illustrate how to apply the previous procedure in the case  $H = a$ ,  $K_0 = -a$ . Using the recursive relations (18) we get

$$\begin{aligned} u_{t_0}^i &= -\frac{\partial_i K_0}{\partial_i a} u_x^i = u_x^i \\ u_{t_1}^i &= -\frac{\partial_i K_1}{\partial_i a} u_x^i = [f^i - a] u_x^i = [f^i + K_0] u_x^i \\ u_{t_2}^i &= -\frac{\partial_i K_2}{\partial_i a} u_x^i = [(f^i)^2 + K_0 f^i + K_1] u_x^i \\ &\vdots \\ u_{t_n}^i &= -\frac{\partial_i K_n}{\partial_i a} u_x^i = [(f^i)^n + K_0 (f^i)^{n-1} + K_1 (f^i)^{n-2} + \cdots + K_{n-1}] u_x^i \end{aligned}$$

Following [19] we can write the above hierarchy in the coordinate-free form:

$$\begin{aligned} u_{t_0} &= u_x \\ u_{t_1} &= [L + K_0 E]^i u_x \\ u_{t_2} &= [L^2 + K_0 L + K_1 E] u_x \\ &\vdots \\ u_{t_n} &= [L^n + K_0 L^{n-1} + K_1 L^{n-2} + \cdots + K_{n-1} E] u_x \end{aligned}$$

where  $u$  is the column vector  $(u^1, \dots, u^n)^t$ ,  $E$  is the identity matrix and  $L$  is a torsionless tensor field of type  $(1, 1)$ . The above vector fields commute also in the non diagonalizable case [19].

**Example 1**  $H = a$ ,  $L = \text{diag}(u^1, \dots, u^n)$ ,  $a = c \text{Tr}(L)$

$$\begin{aligned} K_0 &= -a = -c \sum_j u^j \\ K_1 &= -\frac{1}{2}c \sum_j (u^j)^2 + \frac{1}{2}c^2 \left( \sum_j u^j \right)^2 \\ K_2 &= -\frac{c}{3} \sum_j (u^j)^3 + \frac{c^2}{2} \sum_j (u^j)^2 \sum_j u^j - \frac{c^3}{6} \left( \sum_j u^j \right)^3 \end{aligned}$$

and so on.

**Example 2** (Non diagonalizable case). Let

$$L = \begin{bmatrix} u^3 & \frac{u^2}{2} & 0 \\ 0 & u^3 & \frac{u^2}{2} \\ 0 & 0 & u^3 \end{bmatrix}$$

The function  $a = u^1(u^2)^2$  satisfies the cohomological equation  $dd_L a = 0$ . Therefore the first non trivial flow of the hierarchy starting from  $K_0 = -a$  is

$$\begin{bmatrix} u_t^1 \\ u_t^2 \\ u_t^3 \end{bmatrix} = \begin{bmatrix} u^3 - a & \frac{u^2}{2} & 0 \\ 0 & u^3 - a & \frac{u^2}{2} \\ 0 & 0 & u^3 - a \end{bmatrix} \begin{bmatrix} u_x^1 \\ u_x^2 \\ u_x^3 \end{bmatrix}$$

The other non trivial flows can be obtained solving the recursive relations (18) for the functions  $K_1, K_2, \dots$ :

$$\begin{aligned} K_1 &= -u^1(u^2)^2 u^3 - \frac{1}{8}(u^2)^4 + \frac{1}{2}(u^1)^2(u^2)^4 \\ K_2 &= -u^1(u^2)^2(u^3)^2 - \frac{1}{4}(u^2)^4 u^3 + (u^1)^2(u^2)^2 u^3 + \\ &\quad - \frac{1}{6}(u_1)^3(u_2)^6 + \frac{1}{8}u_1(u_2)^6 \end{aligned}$$

and so on.

**Remark 2** Semihamiltonian systems of the form

$$u_t^i = (f^i - a)u_x^i, \quad (20)$$

have been obtained in [22] as finite component reduction of an infinite hydrodynamic chain. The connection between bidifferential ideals and such systems has been investigated in [19]. The starting point of that paper was the observation that the conditions (4) and (2) for systems (20) coincide with the cohomological equations

$$\begin{aligned} dd_L H &= da \wedge dH \\ dd_L a &= 0. \end{aligned}$$

## 4 Some remarks about the Hamiltonian structure

The Hamiltonian formalism for systems of hydrodynamic type was introduced by Dubrovin and Novikov in [3, 4]. They considered first order differential operators of the form

$$P^{ij} = g^{ij}(u)\partial_x - g^{is}\Gamma_{sk}^j(u)u_x^k \quad (21)$$

and the associated Poisson brackets

$$\{F, G\} := \int \frac{\delta F}{\delta u^i} P^{ij} \frac{\delta G}{\delta u^j} dx \quad (22)$$

where  $F = \int g(u)dx$  and  $G = \int g(u)dx$  are local functionals.



**Theorem 1** [3] *If  $\det g^{ij} \neq 0$ , then the formula (22) defines a Poisson bracket if and only if the tensor  $g^{ij}$  defines a flat pseudo-riemannian metric and the coefficients  $\Gamma_{sk}^j$  are the Christoffel symbols of the associated Levi-Civita connection.*

Non local extensions of the bracket (22), related to metrics of constant curvature, were considered by Ferapontov and Mokhov in [8]. Further generalizations were considered by Ferapontov in [7].

Let us focus our attention on semihamiltonian systems (1)

$$u_t^i = v^i(u)u_x^i, \quad i = 1, \dots, n.$$

In [7] Ferapontov conjectured that any semihamiltonian system is always Hamiltonian with respect to suitable, possibly non local, Hamiltonian operators. Moreover he proposed the following construction to define such Hamiltonian operators:

1. Find the general solution of the system

$$\partial_j \ln \sqrt{g_{ii}} = \frac{\partial_j v^i}{v^j - v^i}. \quad (23)$$

To this purpose is sufficient to find one solution  $g_{ii}$  of (23). Indeed, the general solution is  $\frac{g_{ii}}{\varphi^i(u^i)}$ , where  $\varphi^i$  are arbitrary functions of one argument. The flat solutions of (23) provide the local Hamiltonian structures of the system (1).

2. Write the non vanishing components of the curvature tensor in terms of solutions  $w_\alpha^i$  of the linear system (3):

$$R_{ij}^{ij} = \sum_\alpha \epsilon_\alpha w_\alpha^i w_\alpha^j \quad \epsilon_\alpha = \pm 1. \quad (24)$$

(Ferapontov conjectured that it is always possible to find the expansion (24)).

Then the system (1) is automatically Hamiltonian with respect to the Hamiltonian operator

$$P^{ij} = g^{ii} \delta^{ij} \partial_x - g^{ii} \Gamma_{ik}^j(u) u_x^k + \sum_\alpha \epsilon_\alpha w_\alpha^i u_x^i \partial_x^{-1} w_\alpha^j u_x^j. \quad (25)$$

**Example 3** [7, 27, 21] *Let us consider the system of chromatography equations in Riemann invariants*

$$u_t^i = \left[ u^i \prod u^k \right]^{-1} u_x^i \quad i = 1, \dots, n. \quad (26)$$

The general solution of (23), in this case, is

$$g_{ii} = \frac{\prod_{k \neq i} (u^k - u^i)^2}{\varphi^i(u^i)} \quad i = 1, \dots, n,$$

where  $\varphi^i(u^i)$  are  $n$  arbitrary functions of one variables. For  $n \geq 3$  all these metrics are not flat [21]. They generate nonlocal Hamiltonian operators of the form [7]

$$P^{ij} = g^{ii} \delta^{ij} \partial_x - g^{is} \Gamma_{sk}^j(u) u_x^k - \sum_{\alpha=1}^n w_\alpha^i u_x^i \partial_x^{-1} w_\alpha^j u_x^j, \quad (27)$$

where

$$w_1^i = \partial_i \left( \frac{\sqrt{\varphi^1}}{\prod_{l \neq 1} (u^l - u^1)^2} \right), \dots, w_n^i = \partial_i \left( \frac{\sqrt{\varphi^n}}{\prod_{l \neq n} (u^l - u^n)^2} \right). \quad (28)$$

Note that system (26) can be written in the form

$$u_t^i = -\frac{\partial_i K}{\partial_i a} u_x^i, \quad i = 1, \dots, n, \quad (29)$$

where

$$K = -\frac{1}{\prod_{k=1}^n u^k}$$

is a solution of the cohomological equation (11) with  $L = \text{diag}(u^1, \dots, u^n)$ ,  $a = -\text{Tr}(L)$ .

**Example 4** [9] Let us consider the semihamiltonian system

$$u_t^i = \left[ \sum_{i=1}^n u^i + 2u^i \right] u_x^i, \quad i = 1, \dots, n, \quad (30)$$

The general solution of (23) is

$$g_{ii} = \frac{\prod_{k \neq i} (u^k - u^i)}{\varphi^i(u^i)}, \quad i = 1, \dots, n,$$

where  $\varphi^i(u^i)$  are  $n$  arbitrary functions of one variables. The choice  $\varphi^i(u^i) = (u^i)^\alpha$  ( $\alpha = 0, \dots, n$ ) provides  $n+1$  flat metrics. For generic  $\varphi^i(u^i)$  the metric  $g_{ii}$  is not flat and generates nonlocal Hamiltonian operator with infinite nonlocal tail. Note that system (30) can be written in the form (29) where

$$K = \frac{1}{4} \sum_j (u^j)^2 + \frac{1}{8} \left( \sum_j u^j \right)^2,$$

is a solution of the cohomological equation (11) with  $L = \text{diag}(u^1, \dots, u^n)$ ,  $a = -\frac{1}{2}\text{Tr}(L)$ .

Let us consider semihamiltonian systems of the form (16). Taking into account the equation (11), the system (23) reduces to:

$$\frac{1}{2} \partial_i \ln g_{jj} = -\partial_j \ln \partial_i H - \frac{\partial_j a}{f^i - f^j}. \quad (31)$$

From now on, in this section, we assume  $a = c \text{Tr}(L) = c \sum_{j=1}^n f^j$ . In this case the general solution of (31) is

$$g_{ii} = \frac{(\partial_i H)^2}{\varphi^i(u^i) [\prod_{l \neq i} (f^i - f^l)]^{2c}}, \quad i = 1, \dots, n, \quad (32)$$

where  $\varphi^i(u^i)$  are  $n$  arbitrary functions of one variable.

The rotation coefficients of the metrics (32) depend on the constant  $c$ , the eigenvalues  $(f^1, \dots, f^n)$  and on the choice of the arbitrary functions  $(\varphi_1, \dots, \varphi_n)$  but not on the function  $H$ . More precisely we have the following proposition.

**Proposition 2** *Let  $H$  be a solution of the system:*

$$(f^i - f^j)\partial_i\partial_j H = c\partial_i f^i\partial_j H - c\partial_j f^j\partial_i H \quad (33)$$

*Then, if  $a = c\text{Tr}(L)$ , the rotation coefficients  $\beta_{ij}(u) = \frac{\partial_i \sqrt{g_{jj}(u)}}{\sqrt{g_{ii}(u)}}$  of the metrics (32), does not depend on  $H$ . More precisely they are given by the following expression*

$$\beta_{ij} = \left[ \frac{\prod_{l \neq i}(f^i - f^l)}{\prod_{l \neq j}(f^j - f^l)} \right]^c \frac{c\partial_j f^j}{f^j - f^i} \sqrt{\frac{\varphi_i}{\varphi_j}}. \quad (34)$$

**Proof.**

$$\beta_{ij}(u) = \sqrt{\frac{\varphi_i}{\varphi_j}} \left[ \frac{\prod_{l \neq i}(f^i - f^l)}{\prod_{l \neq j}(f^j - f^l)} \right]^c \left[ \frac{\partial_i \partial_j H}{\partial_i H} + c \frac{\partial_j H}{\partial_i H} \frac{\partial_j f_j}{f^j - f^i} \right].$$

Taking into account (33), we obtain formula (34). □

The problem of finding the expansion (24) for the metrics (32) is, in general, very difficult.

For  $H = a$  this problem has been solved only for  $c = \pm 1, 1/2$  (see section 9 of [22]).

The case  $H \neq a$ , which to our best knowledge, has not previously considered in the literature, can be reduced to the case  $H = a = c\text{Tr}(L)$ . Indeed, we have the following proposition.

**Proposition 3** *Let  $H$  be a solution of the system*

$$(f^i - f^j)\partial_i\partial_j H = c\partial_i f^i\partial_j H - c\partial_j f^j\partial_i H$$

*and*

$$u_{t_\alpha}^i = \tilde{w}_\alpha^i u_x^i = -\frac{\partial_i K_\alpha}{\partial_i H} u_x^i, \quad (35)$$

*the corresponding semihamiltonian hierarchy constructed with the solutions  $K_\alpha$  of the system (33). Suppose that the hierarchy*

$$u_{t_\alpha}^i = w_\alpha^i u_x^i = -\frac{\partial_i K_\alpha}{c\partial_i f^i} u_x^i \quad (36)$$

*is Hamiltonian w.r.t. the Hamiltonian operator*

$$P^{ij} = g^{ii}\delta^{ij}\partial_x - g^{ii}\Gamma_{ik}^j(u)u_x^k - \sum_\alpha w_\alpha^i u_x^i \partial_x^{-1} w_\alpha^j u_x^j \quad (37)$$

*and the Hamiltonian densities  $h_\alpha$ . Then the hierarchy (35) is Hamiltonian w.r.t. the Hamiltonian operator*

$$\tilde{P}^{ij} = \tilde{g}^{ii}\delta^{ij}\partial_x - \tilde{g}^{ii}\tilde{\Gamma}_{ik}^j(u)u_x^k - \sum_\alpha \tilde{w}_\alpha^i u_x^i \partial_x^{-1} \tilde{w}_\alpha^j u_x^j, \quad (38)$$

where  $\tilde{g}^{ii} = \left[ c \frac{\partial_i f^i}{\partial_i H} \right]^2 g^{ii}$ , the coefficients  $\tilde{\Gamma}_{ik}^j$  are the Christoffel symbols of the associated Levi-Civita connection and  $\tilde{w}_\alpha^i = \frac{c \partial_i f^i}{\partial_i H} w_\alpha^i$ . Moreover the Hamiltonian densities  $\tilde{h}_\alpha$  of the systems (35) can be obtained from the Hamiltonian densities  $h_\alpha$  solving the compatible system

$$\partial_i \tilde{h}_\alpha = \frac{\partial_i H}{\partial_i a} \partial_i h_\alpha. \quad (39)$$

**Proof:** the non vanishing components of the curvature tensor

$$R_{ij}^{ij} = g^{ii} \left( \partial_j \Gamma_{ii}^j - \partial_i \Gamma_{ij}^j - \Gamma_{pi}^j \Gamma_{ij}^p + \Gamma_{pj}^j \Gamma_{ii}^p \right) \quad (40)$$

can be written in the form

$$R_{ij}^{ij} = \frac{1}{\partial_i H \partial_j H} S_{ij}^{ij} \quad (41)$$

where the quantities  $S_{ij}^{ij}$  do not depend on  $H$ . Indeed in terms of the rotation coefficients (that do not depend on  $H$ ), formula (40) reads:

$$R_{ij}^{ij} = -\frac{1}{\sqrt{g_{ii}}} \frac{1}{\sqrt{g_{jj}}} \left( \partial_i \beta_{ij} + \partial_j \beta_{ji} + \sum_{k \neq i,j} \beta_{ki} \beta_{kj} \right).$$

Using this fact it is easy to obtain the expansion (24) for the non vanishing components of the curvature tensor of the metric  $g'_{ii} = c^2 \left( \frac{\partial_i H}{\partial_i f^i} \right)^2 g_{ii}$ :

$$R'_{ij}{}^{ij} = c^2 \frac{\partial_i f^i \partial_j f^j}{\partial_i H \partial_j H} R_{ij}^{ij}.$$

Observe that the coefficients  $\tilde{w}_\alpha^i = c \frac{\partial_i f^i}{\partial_i H} w_\alpha^i = -\frac{\partial_i K_\alpha}{\partial_i H}$  are characteristic velocities of symmetries of (35). Therefore the bivector (38) satisfies all Ferapontov conditions. Indeed:

- the diagonal metric  $\tilde{g}_{ii}$  is a solution of the system (23).
- the coefficients  $\tilde{\Gamma}_{jk}^i$  are, by definition, the Christoffel symbols of the associated Levi-Civita connection.
- the non local tail of (38) is constructed with the characteristic velocities  $\tilde{w}_\alpha^i$  appearing in the expansion of the non vanishing components of the curvature tensor.

We have to show now that the function  $\tilde{h}_\alpha$  are hamiltonian densities. First of all we observe that they are well-defined. Indeed the compatibility of the system (39) reads

$$\partial_i \partial_j h_\alpha - c \frac{\partial_i h_\alpha \partial_j f^j}{f^i - f^j} + c \frac{\partial_j h_\alpha \partial_i f^i}{f^i - f^j} = 0, \quad (42)$$

which is nothing but the system (4) for the densities of conservation law of the semihamiltonian hierarchy (36). Moreover it is easy to check that if the functions  $h_\alpha$  are solutions of the system (42), then the functions  $\tilde{h}_\alpha$  are solutions of the system (4) for the densities of conservation laws of the semihamiltonian hierarchy (35).

□

We conclude this section mentioning an important property of the metrics (32) in the case  $L = \text{diag}(u^1, \dots, u^n)$  and  $\varphi_i = 1$  ( $i = 1, \dots, n$ ).

**Proposition 4** *If  $f^i(u^i) = u^i$  and  $\varphi_i = 1$  ( $i = 1, \dots, n$ ), the rotation coefficients (34) satisfy the system*

$$\partial_k \beta_{ij} = \beta_{ik} \beta_{kj} \quad i \neq j \neq k \quad (43)$$

$$\sum_k \partial_k \beta_{ij} = 0 \quad i \neq j \quad (44)$$

$$\sum_k u^k \partial_k \beta_{ij} = -\beta_{ij} \quad i \neq j \quad (45)$$

**Proof:** the equations (43) are automatically satisfied because they are equivalent to the conditions (2).

Moreover, by straightforward computation we obtain

$$\begin{aligned} \sum_k \partial_k \beta_{ij} &= \partial_j \beta_{ij} + \partial_i \beta_{ij} + \sum_{k \neq i, j} \beta_{ik} \beta_{kj} = \\ &= \left[ \frac{\prod_{l \neq i} (u^i - u^l)}{\prod_{l \neq j} (u^j - u^l)} \right]^{c-1} \frac{c^2}{u^j - u^i} \times \\ &\quad \left\{ -\frac{\prod_{l \neq i, j} (u^i - u^l)}{\prod_{l \neq j} (u^j - u^l)} - \frac{\prod_{l \neq i} (u^i - u^l) \sum_{k \neq j} \prod_{l \neq j, k} (u^j - u^l)}{\prod_{l \neq j} (u^j - u^l)^2} + \right. \\ &\quad \left. \frac{\sum_{k \neq i} \prod_{l \neq i, k} (u^i - u^l)}{\prod_{l \neq j} (u^j - u^l)} + \frac{\prod_{l \neq i} (u^i - u^l) \prod_{l \neq i, j} (u^j - u^l)}{\prod_{l \neq j} (u^j - u^l)^2} \right\} + \\ &+ \left[ \frac{\prod_{l \neq i} (u^i - u^l)}{\prod_{l \neq j} (u^j - u^l)} \right]^c \frac{c^2}{u^j - u^i} \sum_{i, j} \left[ \frac{1}{u^k - u^i} + \frac{1}{u^j - u^k} \right] = \\ &= \left[ \frac{\prod_{l \neq i} (u^i - u^l)}{\prod_{l \neq j} (u^j - u^l)} \right]^c \frac{c^2}{u^j - u^i} \times \\ &\quad \left\{ -\sum_{k \neq i, j} \frac{1}{u^j - u^k} + \sum_{k \neq i, j} \frac{1}{u^i - u^k} + \sum_{k \neq i, j} \left( \frac{1}{u^k - u^i} + \frac{1}{u^j - u^k} \right) \right\} = \\ &= 0 \end{aligned}$$

and

$$\begin{aligned}
\sum_k u^k \partial_k \beta_{ij} &= \sum_{k \neq i, j} u^k \beta_{ik} \beta_{kj} + u^j \partial_j \beta_{ij} + u^i \partial_i \beta_{ij} = \\
&\left[ \frac{\prod_{l \neq i} (u^i - u^l)}{\prod_{l \neq j} (u^j - u^l)} \right]^c \left\{ \frac{c^2 u^k}{u^j - u^i} \sum_{k \neq i, j} \left[ \frac{1}{u^k - u^i} + \frac{1}{u^j - u^k} \right] - \frac{c}{u^j - u^i} + \right. \\
&\frac{c^2}{u^j - u^i} \left[ \frac{u^j}{u^j - u^i} - \sum_{k \neq j} \frac{u^j}{u^j - u^k} + \sum_{k \neq i} \frac{u^i}{u^i - u^k} + \frac{u^i}{u^j - u^i} \right] \Bigg\} = \\
&-\beta_{ij} + \left[ \frac{\prod_{l \neq i} (u^i - u^l)}{\prod_{l \neq j} (u^j - u^l)} \right]^c \frac{c^2}{u^j - u^i} \times \\
&\left\{ \sum_{k \neq i, j} \left[ \frac{u^k}{u^k - u^i} + \frac{u^k}{u^j - u^k} \right] - \sum_{k \neq i, j} \frac{u^j}{u^j - u^k} + \sum_{k \neq i, j} \frac{u^i}{u^i - u^k} \right\} = \\
&-\beta_{ij} + \left[ \frac{\prod_{l \neq i} (u^i - u^l)}{\prod_{l \neq j} (u^j - u^l)} \right]^c \frac{c^2}{u^j - u^i} \left\{ \sum_{k \neq i, j} \left[ \frac{u^k - u^j}{u^j - u^k} + \frac{u^k - u^i}{u^k - u^i} \right] \right\} = \\
&= -\beta_{ij}.
\end{aligned}$$

□

**Remark 3** In general, the rotation coefficients (34) are not symmetric. In the case of symmetric rotation coefficients, the equations (43), (44) and (45) arise naturally in the framework of Frobenius manifolds [2].

As well-known the theory of Frobenius manifolds is related to the theory of isomonodromic deformations. Indeed, the equations (43), (44) and (45) are equivalent to the system:

$$\partial_k V(u) = [V(u), [E_k, \Gamma]], \quad k = 1, \dots, n, \quad (46)$$

where

$$\begin{aligned}
(E_k)_{ij} &= \delta_{ik} \delta_{kj} \\
U &:= \text{diag}(u^1, \dots, u^n) \\
\Gamma(u) &:= (\beta_{ij}) \\
V(u) &:= (u^i - u^j) \beta_{ij},
\end{aligned}$$

that governs the monodromy preserving deformations of the operator

$$\frac{d}{dz} - \left( U + \frac{V}{z} \right).$$

The proof of this fact (see [2]) does not rely on the hypothesis of symmetry of the rotation coefficients.

## 5 A remark on Whitham equations

A well-known example of semihamiltonian system is the system of quasilinear PDEs that describes the slow modulations of  $g$ -gap solutions of the KdV hierarchy: the Whitham equations [28]. In this case the characteristic velocities can be written in terms of hyperelliptic integrals of genus  $g$ . In  $g = 1$  case these equations read:

$$\begin{aligned} u_t^1 &= \left[ -\frac{u^1 + u^2 + u^3}{3} + \frac{2(u^2 - u^1)K(s)}{3(K(s) - E(s))} \right] u_x^1 \\ u_t^2 &= \left[ -\frac{u^1 + u^2 + u^3}{3} + \frac{2(u^2 - u^1)K(s)}{3(E(s) - (1 - s^2)K(s))} \right] u_x^2 \\ u_t^3 &= \left[ -\frac{u^1 + u^2 + u^3}{3} - \frac{2(u^3 - u^1)(1 - s^2)E(s)}{3E(s)} \right] u_x^3 \end{aligned}$$

where  $s = \frac{u^2 - u^1}{u^3 - u^1}$ ,  $K(s)$  and  $E(s)$  are complete elliptic integrals of the first and second kind.

For Whitham equations the hodograph method is effective [15, 16, 23, 24, 25, 13, 14, 5, 12]. Indeed it is possible to construct explicitly the symmetries appearing in the equations (5):

**Theorem 2** [16, 23, 24, 13, 14] *There exist functions  $q_1(u), q_2(u), q_3(u)$  such that the characteristic velocities  $w^i$  of the symmetries of the Whitham equations have the form*

$$w^i := [1 + q_i \partial_i] K, \quad i = 1, \dots, 3, \quad (47)$$

where the function  $K$  is a solution of the following system of Euler-Poisson-Darboux type:

$$2(u^i - u^j) \partial_i \partial_j K = \partial_i K - \partial_j K \quad i \neq j, \quad i, j = 1, 2, 3. \quad (48)$$

which can be explicitly solved.

The functions  $q_i(u)$  can be written in terms of the complete elliptic integral  $K(s)$  and  $E(s)$ . Moreover from the conservation of waves it follows that [17, 13, 14, 25]:

$$q_i(u) = -\frac{H}{\partial_i H} \quad i = 1, 2, 3,$$

where

$$H = \oint \frac{d\xi}{\sqrt{(u^1 - \xi)(u^2 - \xi)(u^3 - \xi)}} \quad (49)$$

is the wavelength (the integration is taken over the cycle around the gap  $u^2 \leq \xi \leq u^3$ ). Therefore, the Whitham equations can be written in the form:

$$u_t^i = v_H^i(K) = \left[ K - \frac{H}{\partial_i H} \partial_i K \right] u_x^i, \quad i = 1, 2, 3.$$

Note that the wavelength  $H$  satisfies the Euler-Darboux-Poisson system (48), which is a particular case of the cohomological equation (11) corresponding to

the choice  $L = \text{diag}(u^1, u^2, u^3)$ ,  $a = -\frac{1}{2}\text{Tr}(L)$ . This remark suggests to consider systems of the form

$$u_t^i = v_H^i(K)u_x^i = \left[ K - \frac{H}{\partial_i H} \partial_i K \right] u_x^i, \quad i = 1, \dots, n. \quad (50)$$

where the function  $H$  and  $K$  are solutions of the cohomological equations (33). It is easy to prove that such systems are semihamiltonian and that, fixed  $H$ , the systems

$$\begin{aligned} u_t^i &= v_H^i(K_1)u_x^i, & i &= 1, \dots, n \\ u_\tau^i &= v_H^i(K_2)u_x^i, & i &= 1, \dots, n, \end{aligned}$$

commute for any pair  $(K_1, K_2)$  of (33).

This fact can be proved by straightforward calculation or simply observing that systems of the form (50) can be obtained from the systems studied in this paper by means of a reciprocal transformation.

**Proposition 5** *Systems*

$$u_t^i = \left[ K - \frac{H}{\partial_i H} \partial_i K \right] u_x^i, \quad i = 1, \dots, n.$$

*are related to the systems*

$$u_t^i = \left[ -\frac{\partial_i K}{\partial_i H} \right] u_x^i$$

*by the reciprocal transformation*

$$\begin{aligned} d\tilde{x} &= Hdx - Kdt \\ d\tilde{t} &= dt \end{aligned}$$

The proof is a trivial computation.

## 6 Conclusions

In this paper we studied some applications of the theory of flat bidifferential ideals to semihamiltonian systems of quasilinear PDEs.

The starting point of the present paper was the observation that for any semihamiltonian system there exists a linear differential operator that, acting on a suitable domain, provides all the symmetries of the system.

We showed that for a special class of semihamiltonian systems this operator and its domain are completely characterized by the solutions of a cohomological equation.

Moreover the theory of flat bidifferential ideals naturally provides a recursive procedure to compute the solutions of this equation.



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